

Edgar Filing: Eaton Vance Short Duration Diversified Income Fund - Form N-Q

Eaton Vance Short Duration Diversified Income Fund

Form N-Q

September 29, 2009

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**UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549**

**Form N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANIES**

**811-21563**

**Investment Company Act File Number**

**Eaton Vance Short Duration Diversified Income Fund**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

July 31, 2009

Date of Reporting Period

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**Item 1. Schedule of Investments**

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**Table of Contents****Eaton Vance Short Duration Diversified Income Fund****as of July 31, 2009****PORTFOLIO OF INVESTMENTS (Unaudited)****Senior Floating-Rate Interests 57.7%****Principal****Amount\*****(000 s omitted)**

	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Aerospace and Defense 1.2%</b>		
	<b>ACTS Aero Technical Support &amp; Service, Inc.</b>	
188	Term Loan, 0.00%, Maturing October 5, 2014 <sup>(2)</sup>	\$ 42,718
	<b>DAE Aviation Holdings, Inc.</b>	
113	Term Loan, 4.24%, Maturing July 31, 2014	93,531
115	Term Loan, 4.24%, Maturing July 31, 2014	95,362
	<b>Evergreen International Aviation</b>	
261	Term Loan, 11.50%, Maturing October 31, 2011	160,004
	<b>Hawker Beechcraft Acquisition</b>	
1,866	Term Loan, 2.39%, Maturing March 26, 2014	1,275,881
110	Term Loan, 2.60%, Maturing March 26, 2014	75,303
	<b>Hexcel Corp.</b>	
500	Term Loan, 6.50%, Maturing May 21, 2014	502,084
	<b>TransDigm, Inc.</b>	
1,000	Term Loan, 2.41%, Maturing June 23, 2013	970,833
	<b>Vought Aircraft Industries, Inc.</b>	
121	Term Loan, 2.94%, Maturing December 17, 2011	118,182
369	Term Loan, 7.50%, Maturing December 17, 2011	362,088
		<b>\$ 3,695,986</b>
<b>Air Transport 0.4%</b>		
	<b>Delta Air Lines, Inc.</b>	
500	Term Loan, 2.23%, Maturing April 30, 2012	\$ 395,000
343	Term Loan - Second Lien, 3.55%, Maturing April 30, 2014	235,955
	<b>Northwest Airlines, Inc.</b>	
813	Term Loan, 2.29%, Maturing December 31, 2010	777,030
		<b>\$ 1,407,985</b>
<b>Automotive 2.9%</b>		
	<b>Accuride Corp.</b>	
536	Term Loan, 3.00%, Maturing January 31, 2012	\$ 494,166
	<b>Adesa, Inc.</b>	
885	Term Loan, 2.54%, Maturing October 18, 2013	825,570
	<b>Allison Transmission, Inc.</b>	
794	Term Loan, 3.06%, Maturing September 30, 2014	692,092
	<b>Dayco Europe S.R.I.</b>	
EUR 222	Term Loan, 0.00%, Maturing June 21, 2010 <sup>(2)</sup>	76,957

	<b>Dayco Products, LLC</b>	
491	Term Loan, 0.00%, Maturing June 21, 2011 <sup>(2)</sup>	138,036
	<b>Delphi Corp.</b>	
622	DIP Loan, 8.25%, Maturing September 30, 2009	622,492
	<b>Federal-Mogul Corp.</b>	
292	Term Loan, 2.24%, Maturing December 27, 2014	221,342
226	Term Loan, 2.23%, Maturing December 27, 2015	171,362
	<b>Ford Motor Co.</b>	
487	Term Loan, 3.50%, Maturing December 15, 2013	415,695
	<b>Goodyear Tire &amp; Rubber Co.</b>	
3,175	Term Loan - Second Lien, 2.04%, Maturing April 30, 2010	2,942,168
	<b>HLI Operating Co., Inc.</b>	
359	DIP Loan, 26.00%, Maturing November 30, 2009 <sup>(4)</sup>	344,200
EUR 27	Term Loan, 3.56%, Maturing May 30, 2014	2,915
EUR 1,297	Term Loan, 9.50%, Maturing May 30, 2014	140,975
	<b>Keystone Automotive Operations, Inc.</b>	
237	Term Loan, 3.79%, Maturing January 12, 2012	112,344

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>LKQ Corp.</b>	
242	Term Loan, 2.55%, Maturing October 12, 2014	\$ 237,463
	<b>TriMas Corp.</b>	
1,070	Term Loan, 2.62%, Maturing August 2, 2011	965,957
296	Term Loan, 2.65%, Maturing August 2, 2013	267,419
	<b>TRW Automotive, Inc.</b>	
499	Term Loan, 6.31%, Maturing February 2, 2014	474,727
		<b>\$ 9,145,880</b>
	<b>Beverage and Tobacco 0.0%</b>	
	<b>Culligan International Co.</b>	
EUR 300	Term Loan - Second Lien, 5.48%, Maturing May 31, 2013	\$ 110,461
		<b>\$ 110,461</b>
	<b>Building and Development 1.2%</b>	
	<b>Brickman Group Holdings, Inc.</b>	
587	Term Loan, 2.34%, Maturing January 23, 2014	\$ 538,984
	<b>Building Materials Corp. of America</b>	
390	Term Loan, 3.06%, Maturing February 22, 2014	350,938
	<b>Epco/Fantome, LLC</b>	
440	Term Loan, 2.91%, Maturing November 23, 2010	336,600
	<b>Hovstone Holdings, LLC</b>	
134	Term Loan, 5.50%, Maturing September 25, 2009 <sup>(3)(4)</sup>	54,039
	<b>LNR Property Corp.</b>	
631	Term Loan, 3.81%, Maturing July 3, 2011	385,076
	<b>Mueller Water Products, Inc.</b>	
404	Term Loan, 6.03%, Maturing May 24, 2014	372,116
	<b>Panoram Industries Holdings, Inc.</b>	
156	Term Loan, 5.00%, Maturing September 30, 2012	114,865
	<b>Realogy Corp.</b>	
255	Term Loan, 3.28%, Maturing September 1, 2014	197,355
946	Term Loan, 3.31%, Maturing September 1, 2014	733,033
	<b>Wintergames Acquisition ULC</b>	
732	Term Loan, 7.79%, Maturing October 31, 2009	577,461
		<b>\$ 3,660,467</b>
	<b>Business Equipment and Services 5.3%</b>	
	<b>Activant Solutions, Inc.</b>	
500	Term Loan, 2.48%, Maturing May 1, 2013	\$ 452,500
	<b>Axiom Corp.</b>	
468	Term Loan, 2.37%, Maturing September 15, 2012	450,395
	<b>Affiliated Computer Services</b>	

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497	Term Loan, 2.29%, Maturing March 20, 2013 <b>Affinion Group, Inc.</b>	488,852
1,394	Term Loan, 2.79%, Maturing October 17, 2012 <b>Allied Barton Security Service</b>	1,328,835
199	Term Loan, 6.75%, Maturing February 21, 2015 <b>Education Management, LLC</b>	199,607
1,415	Term Loan, 2.38%, Maturing June 1, 2013 <b>Info USA, Inc.</b>	1,358,337
88	Term Loan, 2.60%, Maturing February 14, 2012 <b>Intergraph Corp.</b>	83,590
921	Term Loan, 2.66%, Maturing May 29, 2014 <b>Mitchell International, Inc.</b>	876,696
191	Term Loan, 2.63%, Maturing March 28, 2014 <b>N.E.W. Holdings I, LLC</b>	167,013
260	Term Loan, 2.80%, Maturing May 22, 2014 <b>Protection One, Inc.</b>	240,871
1,051	Term Loan, 2.54%, Maturing March 31, 2012 <b>Quintiles Transnational Corp.</b>	1,003,835
888	Term Loan, 2.48%, Maturing March 31, 2013	842,743



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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Sabre, Inc.</b>	
1,365	Term Loan, 2.67%, Maturing September 30, 2014	\$ 1,103,615
	<b>Serena Software, Inc.</b>	
1,193	Term Loan, 2.63%, Maturing March 10, 2013	1,100,081
	<b>Sitel (Client Logic)</b>	
273	Term Loan, 5.96%, Maturing January 29, 2014	203,535
	<b>SunGard Data Systems, Inc.</b>	
82	Term Loan, 2.45%, Maturing February 11, 2013	77,943
2,318	Term Loan, 4.35%, Maturing February 28, 2016	2,226,215
	<b>TDS Investor Corp.</b>	
EUR 526	Term Loan, 3.62%, Maturing August 23, 2013	584,545
	<b>Ticketmaster</b>	
1,000	Term Loan, 3.60%, Maturing July 22, 2014	970,000
	<b>Valassis Communications, Inc.</b>	
108	Term Loan, 2.04%, Maturing March 2, 2014	103,122
481	Term Loan, 2.04%, Maturing March 2, 2014	458,234
	<b>VWR International, Inc.</b>	
950	Term Loan, 2.79%, Maturing June 28, 2013	872,021
	<b>West Corp.</b>	
1,677	Term Loan, 2.67%, Maturing October 24, 2013	1,593,360
		<b>\$ 16,785,945</b>
 <b>Cable and Satellite Television 4.5%</b>		
	<b>Cequel Communications, LLC</b>	
475	Term Loan - Second Lien, 4.81%, Maturing May 5, 2014	\$ 425,719
1,133	Term Loan - Second Lien, 6.31%, Maturing May 5, 2014 <sup>(4)</sup>	1,026,523
	<b>Charter Communications Operating, Inc.</b>	
1,962	Term Loan, 6.25%, Maturing April 28, 2013	1,837,371
	<b>CSC Holdings, Inc.</b>	
1,481	Term Loan, 2.04%, Maturing March 29, 2013	1,434,220
	<b>CW Media Holdings, Inc.</b>	
1,191	Term Loan, 3.85%, Maturing February 15, 2015	1,029,104
	<b>Insight Midwest Holdings, LLC</b>	
1,029	Term Loan, 2.31%, Maturing April 6, 2014	977,171
	<b>Kabel Deutschland GmbH</b>	
EUR 1,000	Term Loan, 2.29%, Maturing March 31, 2012	1,336,575
	<b>MCC Iowa, LLC</b>	
1,975	Term Loan, 2.02%, Maturing January 31, 2015	1,862,784
	<b>ProSiebenSat.1 Media AG</b>	
EUR 62	Term Loan, 3.53%, Maturing March 2, 2015	33,381
EUR 9	Term Loan, 3.14%, Maturing June 26, 2015	10,390
EUR 232	Term Loan, 3.14%, Maturing June 26, 2015	256,016
EUR 62	Term Loan, 3.78%, Maturing March 2, 2016	33,381
	<b>UPC Broadband Holding B.V.</b>	

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EUR	1,394	Term Loan, 4.52%, Maturing December 31, 2016	1,789,606
EUR	1,006	Term Loan, 4.77%, Maturing December 31, 2017	1,291,674

**YPSO Holding SA**

EUR	191	Term Loan, 3.44%, Maturing July 28, 2014	202,969
EUR	312	Term Loan, 3.44%, Maturing July 28, 2014	331,159
EUR	496	Term Loan, 3.44%, Maturing July 28, 2014	525,938

**\$ 14,403,981**

**Chemicals and Plastics 3.4%**

**Ashland, Inc.**

	254	Term Loan, 7.65%, Maturing November 20, 2014	\$ 259,127
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**Brenntag Holding GmbH and Co.**

EUR	1,111	Term Loan, 8.37%, Maturing December 23, 2013 <sup>(4)</sup>	1,275,014
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**Celanese Holdings, LLC**

	1,485	Term Loan, 2.35%, Maturing April 2, 2014	1,409,891
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**Cognis GmbH**

	400	Term Loan, 2.62%, Maturing September 15, 2013	335,800
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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Georgia Gulf Corp.</b>	
185	Term Loan, 9.02%, Maturing October 3, 2013	\$ 172,024
	<b>Huntsman International, LLC</b>	
2,475	Term Loan, 2.04%, Maturing August 16, 2012	2,300,278
	<b>INEOS Group</b>	
1,218	Term Loan, 7.50%, Maturing December 14, 2013	943,985
1,218	Term Loan, 8.00%, Maturing December 14, 2014	943,985
	<b>Kranton Polymers, LLC</b>	
624	Term Loan, 2.63%, Maturing May 12, 2013	522,282
	<b>MacDermid, Inc.</b>	
EUR 363	Term Loan, 2.75%, Maturing April 12, 2014	365,618
	<b>Millenium Inorganic Chemicals</b>	
300	Term Loan - Second Lien, 6.35%, Maturing October 31, 2014	187,500
	<b>Rockwood Specialties Group, Inc.</b>	
EUR 1,425	Term Loan, 6.25%, Maturing May 15, 2014	1,970,120
		<b>\$ 10,685,624</b>
<b>Clothing/Textiles</b>	<b>0.4%</b>	
	<b>Hanesbrands, Inc.</b>	
1,000	Term Loan, 5.24%, Maturing September 5, 2013	\$ 1,007,407
250	Term Loan - Second Lien, 4.25%, Maturing March 5, 2014	240,833
	<b>St. John Knits International, Inc.</b>	
110	Term Loan, 10.00%, Maturing March 23, 2012	82,775
		<b>\$ 1,331,015</b>
<b>Conglomerates</b>	<b>2.0%</b>	
	<b>Doncasters (Dunde HoldCo 4 Ltd.)</b>	
124	Term Loan, 2.79%, Maturing July 13, 2015	\$ 86,413
124	Term Loan, 3.29%, Maturing July 13, 2015	86,413
GBP 250	Term Loan - Second Lien, 5.09%, Maturing January 13, 2016	195,234
	<b>Jarden Corp.</b>	
824	Term Loan, 2.35%, Maturing January 24, 2012	805,791
167	Term Loan, 2.35%, Maturing January 24, 2012	163,016
408	Term Loan, 3.10%, Maturing January 24, 2012	404,202
	<b>Manitowoc Company, Inc. (The)</b>	
249	Term Loan, 7.50%, Maturing August 21, 2014	226,155
	<b>Polymer Group, Inc.</b>	
1,199	Term Loan, 2.67%, Maturing November 22, 2012	1,136,081
	<b>RBS Global, Inc.</b>	
2,000	Term Loan, 2.96%, Maturing July 19, 2013	1,820,000
	<b>RGIS Holdings, LLC</b>	
813	Term Loan, 3.04%, Maturing April 30, 2014	694,906
41	Term Loan, 3.10%, Maturing April 30, 2014	34,745

	<b>US Investigations Services, Inc.</b>		
516	Term Loan, 3.36%, Maturing February 21, 2015		461,954
	<b>Vertrue, Inc.</b>		
242	Term Loan, 3.60%, Maturing August 16, 2014		193,465
			<b>\$ 6,308,375</b>
<b>Containers and Glass Products 1.7%</b>			
	<b>Berry Plastics Corp.</b>		
534	Term Loan, 2.30%, Maturing April 3, 2015	\$	455,310
	<b>Consolidated Container Co.</b>		
318	Term Loan, 2.54%, Maturing March 28, 2014		285,919
	<b>Crown Americas, Inc.</b>		
EUR 970	Term Loan, 2.38%, Maturing November 15, 2012		1,265,024
	<b>Graham Packaging Holdings Co.</b>		
89	Term Loan, 2.56%, Maturing October 7, 2011		86,218
893	Term Loan, 6.75%, Maturing April 5, 2014		893,176
	<b>Pregis Corp.</b>		
944	Term Loan, 2.54%, Maturing October 12, 2011		778,655

**Table of Contents****Principal  
Amount\*****(000 s omitted)****Borrower/Tranche Description****Value****Smurfit-Stone Container Corp.**

367	DIP Loan, 8.75%, Maturing August 6, 2010	\$	372,343
198	Revolving Loan, 3.05%, Maturing December 31, 2009		187,933
596	Term Loan, 2.89%, Maturing November 1, 2009		566,629
136	Term Loan, 2.57%, Maturing November 1, 2011		128,749
257	Term Loan, 2.57%, Maturing November 1, 2011		243,154
78	Term Loan, 2.57%, Maturing November 1, 2011		73,516
120	Term Loan, 4.50%, Maturing November 1, 2011		113,134
		<b>\$</b>	<b>5,449,760</b>

**Cosmetics/Toiletries 0.3%****Bausch & Lomb, Inc.**

121	Term Loan, 3.70%, Maturing April 30, 2015	\$	114,635
475	Term Loan, 3.85%, Maturing April 30, 2015		451,660

**Prestige Brands, Inc.**

464	Term Loan, 2.54%, Maturing April 7, 2011		455,534
		<b>\$</b>	<b>1,021,829</b>

**Drugs 0.2%****Pharmaceutical Holdings Corp.**

101	Term Loan, 3.56%, Maturing January 30, 2012	\$	92,243
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**Warner Chilcott Corp.**

111	Term Loan, 2.29%, Maturing January 18, 2012		108,568
317	Term Loan, 2.46%, Maturing January 18, 2012		309,569
		<b>\$</b>	<b>510,380</b>

**Ecological Services and Equipment 0.4%****Big Dumpster Merger Sub, Inc.**

95	Term Loan, 2.54%, Maturing February 5, 2013	\$	55,439
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**Blue Waste B.V. (AVR Acquisition)**

EUR	500	Term Loan, 2.79%, Maturing April 1, 2015		637,822
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**Sensus Metering Systems, Inc.**

353	Term Loan, 7.00%, Maturing June 3, 2013		349,179
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**Wastequip, Inc.**

390	Term Loan, 2.54%, Maturing February 5, 2013		228,072
		<b>\$</b>	<b>1,270,512</b>

**Electronics/Electrical 1.8%****Aspect Software, Inc.**

369	Term Loan, 3.31%, Maturing July 11, 2011	\$	321,195
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500	Term Loan - Second Lien, 7.38%, Maturing July 11, 2013		271,250
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	<b>Freescale Semiconductor, Inc.</b>	
1,186	Term Loan, 2.06%, Maturing December 1, 2013	881,140
	<b>Infor Enterprise Solutions Holdings</b>	
383	Term Loan, 4.04%, Maturing July 28, 2012	329,761
735	Term Loan, 4.04%, Maturing July 28, 2012	632,042
250	Term Loan, 5.79%, Maturing March 2, 2014	138,750
92	Term Loan - Second Lien, 6.54%, Maturing March 2, 2014	48,125
158	Term Loan - Second Lien, 6.54%, Maturing March 2, 2014	87,083
	<b>Network Solutions, LLC</b>	
695	Term Loan, 2.84%, Maturing March 7, 2014	606,476
	<b>Open Solutions, Inc.</b>	
318	Term Loan, 2.63%, Maturing January 23, 2014	226,526
	<b>Sensata Technologies Finance Co.</b>	
977	Term Loan, 2.25%, Maturing April 27, 2013	823,706
	<b>Spectrum Brands, Inc.</b>	
16	Term Loan, 2.60%, Maturing March 30, 2013	15,112
324	Term Loan, 6.25%, Maturing March 30, 2013	297,284
	<b>SS&amp;C Technologies, Inc.</b>	
383	Term Loan, 2.48%, Maturing November 23, 2012	344,137

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Vertafore, Inc.</b>	
485	Term Loan, 3.16%, Maturing January 31, 2012	\$ 463,247
275	Term Loan - Second Lien, 6.66%, Maturing January 31, 2013	222,750
		<b>\$ 5,708,584</b>
<b>Equipment Leasing</b>	<b>0.1%</b>	
	<b>AWAS Capital, Inc.</b>	
491	Term Loan - Second Lien, 6.63%, Maturing March 22, 2013	\$ 224,443
		<b>\$ 224,443</b>
<b>Farming/Agriculture</b>	<b>0.1%</b>	
	<b>BF Bolthouse HoldCo, LLC</b>	
375	Term Loan - Second Lien, 5.79%, Maturing December 16, 2013	\$ 325,781
		<b>\$ 325,781</b>
<b>Financial Intermediaries</b>	<b>0.4%</b>	
	<b>Citco III, Ltd.</b>	
988	Term Loan, 2.85%, Maturing June 30, 2014	\$ 691,879
	<b>Jupiter Asset Management Group</b>	
GBP 213	Term Loan, 3.11%, Maturing June 30, 2015	269,621
	<b>LPL Holdings, Inc.</b>	
492	Term Loan, 2.19%, Maturing December 18, 2014	451,817
		<b>\$ 1,413,317</b>
<b>Food Products</b>	<b>1.3%</b>	
	<b>Acosta, Inc.</b>	
606	Term Loan, 2.54%, Maturing July 28, 2013	\$ 576,695
	<b>Advantage Sales &amp; Marketing, Inc.</b>	
918	Term Loan, 2.31%, Maturing March 29, 2013	877,259
	<b>American Seafoods Group, LLC</b>	
577	Term Loan, 2.04%, Maturing September 30, 2011	524,686
	<b>Michael Foods, Inc.</b>	
197	Term Loan, 6.50%, Maturing April 30, 2014	198,970
	<b>Pinnacle Foods Finance, LLC</b>	
1,054	Term Loan, 3.06%, Maturing April 2, 2014	963,953
	<b>Reddy Ice Group, Inc.</b>	
925	Term Loan, 2.04%, Maturing August 9, 2012	747,708
	<b>Wrigley Company</b>	
251	Term Loan, 6.50%, Maturing October 6, 2014	254,528
		<b>\$ 4,143,799</b>

**Food Service 1.4%**

		<b>Aramark Corp.</b>	
	1,881	Term Loan, 2.47%, Maturing January 26, 2014	\$ 1,788,854
	119	Term Loan, 3.75%, Maturing January 26, 2014	113,645
GBP	536	Term Loan, 3.33%, Maturing January 27, 2014	833,074
		<b>Buffets, Inc.</b>	
	30	Term Loan, 7.85%, Maturing November 1, 2013 <sup>(4)</sup>	13,964
	140	Term Loan - Second Lien, 19.12%, Maturing November 1, 2013 <sup>(4)</sup>	65,596
		<b>Denny s, Inc.</b>	
	37	Term Loan, 2.38%, Maturing March 31, 2012	35,150
	117	Term Loan, 3.43%, Maturing March 31, 2012	110,820
		<b>JRD Holdings, Inc.</b>	
	616	Term Loan, 2.54%, Maturing June 26, 2014	592,762
		<b>OSI Restaurant Partners, LLC</b>	
	19	Term Loan, 3.05%, Maturing May 9, 2013	14,427
	208	Term Loan, 2.63%, Maturing May 9, 2014	159,629



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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>QCE Finance, LLC</b>	
275	Term Loan - Second Lien, 6.35%, Maturing November 5, 2013	\$ 144,375
	<b>Selecta</b>	
EUR 741	Term Loan, 3.71%, Maturing June 28, 2015	598,242
		<b>\$ 4,470,538</b>
<b>Food/Drug Retailers</b>	<b>1.6%</b>	
	<b>General Nutrition Centers, Inc.</b>	
774	Term Loan, 2.73%, Maturing September 16, 2013	\$ 707,319
	<b>Iceland Foods Group, Ltd.</b>	
GBP 53	Term Loan, 2.36%, Maturing May 2, 2014	87,222
GBP 250	Term Loan, 3.11%, Maturing May 2, 2015	408,564
	<b>Rite Aid Corp.</b>	
995	Term Loan, 2.05%, Maturing June 1, 2014	828,057
1,492	Term Loan, 6.00%, Maturing June 4, 2014	1,348,830
	<b>Rite Aid Funding II</b>	
500	Term Loan - Second Lien, 15.00%, Maturing September 14, 2010	510,000
	<b>Roundy's Supermarkets, Inc.</b>	
1,165	Term Loan, 3.05%, Maturing November 3, 2011	1,135,019
		<b>\$ 5,025,011</b>
<b>Forest Products</b>	<b>1.3%</b>	
	<b>Appleton Papers, Inc.</b>	
499	Term Loan, 6.50%, Maturing June 5, 2014	\$ 436,387
	<b>Georgia-Pacific Corp.</b>	
1,920	Term Loan, 2.31%, Maturing December 20, 2012	1,857,670
427	Term Loan, 3.77%, Maturing December 23, 2014	417,969
	<b>Newpage Corp.</b>	
1,789	Term Loan, 4.06%, Maturing December 5, 2014	1,555,147
		<b>\$ 4,267,173</b>
<b>Healthcare</b>	<b>5.3%</b>	
	<b>Accellent, Inc.</b>	
986	Term Loan, 3.17%, Maturing November 22, 2012	\$ 897,694
	<b>American Medical Systems</b>	
253	Term Loan, 2.56%, Maturing July 20, 2012	245,430
	<b>AMR HoldCo, Inc.</b>	
287	Term Loan, 2.30%, Maturing February 10, 2012	274,684
	<b>Biomet, Inc.</b>	
761	Term Loan, 3.58%, Maturing December 26, 2014	723,484
EUR 344	Term Loan, 3.98%, Maturing December 26, 2014	467,824
	<b>Cardinal Health 409, Inc.</b>	

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417	Term Loan, 2.54%, Maturing April 10, 2014 <b>Carestream Health, Inc.</b>	356,802
880	Term Loan, 2.29%, Maturing April 30, 2013 <b>Carl Zeiss Vision Holding GmbH</b>	812,967
400	Term Loan, 2.79%, Maturing March 23, 2015 <b>Community Health Systems, Inc.</b>	198,000
105	Term Loan, 2.54%, Maturing July 25, 2014	98,475
2,049	Term Loan, 2.90%, Maturing July 25, 2014 <b>Concentra, Inc.</b>	1,929,655
494	Term Loan, 2.85%, Maturing June 25, 2014 <b>Dako EQT Project Delphi</b>	439,361
250	Term Loan - Second Lien, 4.35%, Maturing December 12, 2016 <b>DJO Finance, LLC</b>	105,417
197	Term Loan, 3.41%, Maturing May 15, 2014 <b>Fenwal, Inc.</b>	184,523
426	Term Loan, 2.92%, Maturing February 28, 2014	363,011
73	Term Loan, 2.92%, Maturing February 28, 2014 <b>HCA, Inc.</b>	61,894
2,066	Term Loan, 2.85%, Maturing November 18, 2013	1,943,418

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Health Management Association, Inc.</b>	
1,030	Term Loan, 2.35%, Maturing February 28, 2014	\$ 959,381
	<b>HealthSouth Corp.</b>	
482	Term Loan, 2.54%, Maturing March 10, 2013	460,499
	<b>IM U.S. Holdings, LLC</b>	
816	Term Loan, 2.42%, Maturing June 26, 2014	786,043
	<b>Invacare Corp.</b>	
150	Term Loan, 2.54%, Maturing February 12, 2013	135,000
	<b>MultiPlan Merger Corp.</b>	
431	Term Loan, 2.81%, Maturing April 12, 2013	410,791
	<b>Mylan, Inc.</b>	
1,000	Term Loan, 3.81%, Maturing October 2, 2014	974,200
	<b>National Mentor Holdings, Inc.</b>	
275	Term Loan, 2.60%, Maturing June 29, 2013	235,788
17	Term Loan, 4.59%, Maturing June 29, 2013	14,420
	<b>Nyco Holdings</b>	
EUR 308	Term Loan, 3.37%, Maturing December 29, 2014	398,161
EUR 308	Term Loan, 4.12%, Maturing December 29, 2015	398,161
	<b>P&amp;F Capital S.A.R.L.</b>	
EUR 63	Term Loan, 3.95%, Maturing February 21, 2014	87,590
EUR 204	Term Loan, 3.95%, Maturing February 21, 2014	281,824
EUR 122	Term Loan, 3.95%, Maturing February 21, 2014	168,713
EUR 98	Term Loan, 3.95%, Maturing February 21, 2014	135,349
EUR 92	Term Loan, 4.45%, Maturing February 21, 2015	127,271
EUR 34	Term Loan, 4.45%, Maturing February 21, 2015	47,298
EUR 71	Term Loan, 4.45%, Maturing February 21, 2015	98,187
EUR 290	Term Loan, 4.45%, Maturing February 21, 2015	400,042
	<b>ReAble Therapeutics Finance, LLC</b>	
434	Term Loan, 2.47%, Maturing November 16, 2013	422,868
	<b>Select Medical Corp.</b>	
491	Term Loan, 2.72%, Maturing February 24, 2012	469,511
	<b>Select Medical Holdings Corp.</b>	
479	Term Loan, 2.72%, Maturing February 24, 2012	457,605
	<b>Viant Holdings, Inc.</b>	
483	Term Loan, 2.85%, Maturing June 25, 2014	419,831
		<b>\$ 16,991,172</b>
<b>Home Furnishings</b>	<b>0.8%</b>	
	<b>Interline Brands, Inc.</b>	
264	Term Loan, 1.98%, Maturing June 23, 2013	\$ 238,497
148	Term Loan, 1.98%, Maturing June 23, 2013	133,783
	<b>National Bedding Co., LLC</b>	
995	Term Loan, 2.31%, Maturing August 31, 2011	868,048
	<b>Oreck Corp.</b>	

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442	Term Loan, 0.00%, Maturing February 2, 2012 <sup>(2)(3)</sup> <b>Simmons Co.</b>	138,366
1,307	Term Loan, 10.50%, Maturing December 19, 2011	1,241,271
		<b>\$ 2,619,965</b>

**Industrial Equipment 1.4%**

	<b>Brand Energy and Infrastructure Services, Inc.</b>	
197	Term Loan, 3.67%, Maturing February 7, 2014 <b>CEVA Group PLC U.S.</b>	\$ 183,973
752	Term Loan, 3.29%, Maturing January 4, 2014	561,692
263	Term Loan, 3.29%, Maturing January 4, 2014	196,413
262	Term Loan, 3.60%, Maturing January 4, 2014 <b>EPD Holdings (Goodyear Engineering Products)</b>	188,286
86	Term Loan, 2.55%, Maturing July 13, 2014	58,608
602	Term Loan, 2.55%, Maturing July 13, 2014	409,211
200	Term Loan - Second Lien, 6.05%, Maturing July 13, 2015	79,500

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Generac Acquisition Corp.</b>	
363	Term Loan, 2.81%, Maturing November 7, 2013	\$ 285,266
	<b>Gleason Corp.</b>	
175	Term Loan, 2.42%, Maturing June 30, 2013	163,525
20	Term Loan, 2.42%, Maturing June 30, 2013	18,783
	<b>John Maneely Co.</b>	
1,502	Term Loan, 3.63%, Maturing December 8, 2013	1,175,985
	<b>Polypore, Inc.</b>	
833	Term Loan, 2.56%, Maturing July 3, 2014	787,185
	<b>Sequa Corp.</b>	
397	Term Loan, 3.84%, Maturing November 30, 2014	324,688
	<b>TFS Acquisition Corp.</b>	
219	Term Loan, 5.10%, Maturing August 11, 2013	101,201
		<b>\$ 4,534,316</b>
<b>Insurance 1.4%</b>		
	<b>CCC Information Services Group, Inc.</b>	
563	Term Loan, 2.54%, Maturing February 10, 2013	\$ 541,048
	<b>Conseco, Inc.</b>	
778	Term Loan, 6.50%, Maturing October 10, 2013	567,960
	<b>Crawford &amp; Company</b>	
346	Term Loan, 3.10%, Maturing October 31, 2013	297,683
	<b>Crump Group, Inc.</b>	
219	Term Loan, 3.29%, Maturing August 4, 2014	177,682
	<b>Getty Images, Inc.</b>	
1,454	Term Loan, 6.25%, Maturing July 2, 2015	1,468,050
	<b>Hub International Holdings, Inc.</b>	
580	Term Loan, 2.79%, Maturing June 13, 2014	535,124
130	Term Loan, 2.79%, Maturing June 13, 2014	120,281
	<b>U.S.I. Holdings Corp.</b>	
718	Term Loan, 3.35%, Maturing May 4, 2014	610,268
		<b>\$ 4,318,096</b>
<b>Leisure Goods/Activities/Movies 2.9%</b>		
	<b>24 Hour Fitness Worldwide, Inc.</b>	
392	Term Loan, 2.94%, Maturing June 8, 2012	\$ 338,940
	<b>AMC Entertainment, Inc.</b>	
1,974	Term Loan, 1.79%, Maturing January 26, 2013	1,878,665
	<b>Bombardier Recreational Products</b>	
524	Term Loan, 3.30%, Maturing June 28, 2013	374,696
	<b>Cinemark, Inc.</b>	
995	Term Loan, 2.23%, Maturing October 5, 2013	956,079
	<b>Metro-Goldwyn-Mayer Holdings, Inc.</b>	

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1,602	Term Loan, 3.54%, Maturing April 8, 2012 <b>National CineMedia, LLC</b>	929,317
725	Term Loan, 2.38%, Maturing February 13, 2015 <b>Regal Cinemas Corp.</b>	683,313
1,519	Term Loan, 4.35%, Maturing November 10, 2010 <b>Revolution Studios Distribution Co., LLC</b>	1,509,202
293	Term Loan, 4.04%, Maturing December 21, 2014	266,924
225	Term Loan - Second Lien, 7.29%, Maturing June 21, 2015 <b>Six Flags Theme Parks, Inc.</b>	129,375
835	Term Loan, 2.66%, Maturing April 30, 2015 <b>Universal City Development Partners, Ltd.</b>	815,082
925	Term Loan, 6.00%, Maturing June 9, 2011 <b>Zuffa, LLC</b>	910,416
490	Term Loan, 2.38%, Maturing June 20, 2016	428,750
		<b>\$ 9,220,759</b>

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<b>Principal Amount*</b> (000 s omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Lodging and Casinos</b>	<b>1.4%</b>	
	<b>Harrah s Operating Co.</b>	
438	Term Loan, 3.50%, Maturing January 28, 2015	\$ 351,809
1,735	Term Loan, 3.51%, Maturing January 28, 2015	1,394,698
	<b>Herbst Gaming, Inc.</b>	
995	Term Loan, 0.00%, Maturing December 2, 2011 <sup>(2)</sup>	451,038
	<b>Isle of Capri Casinos, Inc.</b>	
216	Term Loan, 2.04%, Maturing November 30, 2013	204,533
539	Term Loan, 2.35%, Maturing November 30, 2013	511,331
163	Term Loan, 2.35%, Maturing November 30, 2013	154,185
	<b>New World Gaming Partners, Ltd.</b>	
58	Term Loan, 3.10%, Maturing June 30, 2014	38,113
287	Term Loan, 3.10%, Maturing June 30, 2014	188,176
	<b>Venetian Casino Resort/Las Vegas Sands, Inc.</b>	
166	Term Loan, 2.09%, Maturing May 14, 2014	131,778
824	Term Loan, 2.09%, Maturing May 23, 2014	652,235
	<b>VML US Finance, LLC</b>	
133	Term Loan, 2.85%, Maturing May 25, 2012	123,468
266	Term Loan, 2.85%, Maturing May 25, 2013	246,937
		<b>\$ 4,448,301</b>
<b>Nonferrous Metals/Minerals</b>	<b>0.5%</b>	
	<b>Murray Energy Corp.</b>	
686	Term Loan, 6.94%, Maturing January 28, 2010	\$ 665,573
	<b>Noranda Aluminum Acquisition</b>	
1,429	Term Loan, 2.29%, Maturing May 18, 2014	1,007,145
		<b>\$ 1,672,718</b>
<b>Oil and Gas</b>	<b>1.8%</b>	
	<b>Citgo Petroleum Corp.</b>	
995	Term Loan, 1.64%, Maturing November 15, 2012	\$ 935,155
	<b>Dresser, Inc.</b>	
300	Term Loan - Second Lien, 6.04%, Maturing May 4, 2015	231,250
	<b>Dynegy Holdings, Inc.</b>	
75	Term Loan, 1.79%, Maturing April 2, 2013	72,582
925	Term Loan, 1.79%, Maturing April 2, 2013	897,049
	<b>Enterprise GP Holdings, L.P.</b>	
297	Term Loan, 2.68%, Maturing October 31, 2014	290,874
	<b>Hercules Offshore, Inc.</b>	
995	Term Loan, 7.58%, Maturing July 6, 2013	920,304
	<b>Targa Resources, Inc.</b>	
1,481	Term Loan, 2.29%, Maturing October 31, 2012	1,455,844
818	Term Loan, 2.60%, Maturing October 31, 2012	803,877

		\$ 5,606,935
<b>Publishing 4.0%</b>		
	<b>American Media Operations, Inc.</b>	
1,481	Term Loan, 10.00%, Maturing January 31, 2013 <sup>(4)</sup>	\$ 1,187,229
	<b>CanWest Media Works, Ltd.</b>	
221	Term Loan, 4.75%, Maturing July 10, 2014	116,058
	<b>GateHouse Media Operating, Inc.</b>	
739	Term Loan, 2.29%, Maturing August 28, 2014	186,894
311	Term Loan, 2.30%, Maturing August 28, 2014	78,606
	<b>Idearc, Inc.</b>	
2,716	Term Loan, 0.00%, Maturing November 17, 2014 <sup>(2)</sup>	1,253,959
	<b>Laureate Education, Inc.</b>	
59	Term Loan, 3.75%, Maturing August 17, 2014	52,176
394	Term Loan, 3.75%, Maturing August 17, 2014	348,637
	<b>MediaNews Group, Inc.</b>	
198	Term Loan, 6.79%, Maturing August 2, 2013	40,317



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<b>Principal Amount*</b> (000 s omitted)		<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Mediannuaire Holding</b>			
EUR	234	Term Loan, 2.90%, Maturing October 10, 2014	\$ 196,354
EUR	234	Term Loan, 3.40%, Maturing October 10, 2015	196,354
<b>Nebraska Book Co., Inc.</b>			
	712	Term Loan, 9.25%, Maturing March 4, 2011	705,374
<b>Nielsen Finance, LLC</b>			
	1,717	Term Loan, 2.30%, Maturing August 9, 2013	1,601,332
<b>Philadelphia Newspapers, LLC</b>			
	212	Term Loan, 0.00%, Maturing June 29, 2013 <sup>(2)</sup>	46,733
<b>R.H. Donnelley Corp.</b>			
	917	Term Loan, 6.75%, Maturing June 30, 2010	707,478
<b>Reader s Digest Association, Inc. (The)</b>			
	1,902	Term Loan, 2.64%, Maturing March 2, 2014	941,310
<b>SGS International, Inc.</b>			
	500	Term Loan, 2.92%, Maturing December 30, 2011	455,000
<b>TL Acquisitions, Inc.</b>			
	494	Term Loan, 2.79%, Maturing July 5, 2014	425,421
<b>Tribune Co.</b>			
	179	Term Loan, 0.00%, Maturing August 17, 2009 <sup>(2)</sup>	73,323
	500	Term Loan, Maturing May 17, 2014 <sup>(2)(15)</sup>	192,891
	790	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(2)</sup>	325,677
<b>World Directories Acquisition</b>			
EUR	867	Term Loan, 3.02%, Maturing May 31, 2014	749,426
<b>Xsys, Inc.</b>			
EUR	980	Term Loan, 3.94%, Maturing September 27, 2014	925,024
<b>YBR Acquisition BV</b>			
EUR	450	Term Loan, 3.04%, Maturing June 30, 2013	411,020
EUR	450	Term Loan, 3.54%, Maturing June 30, 2014	411,020
<b>Yell Group, PLC</b>			
	2,000	Term Loan, 3.29%, Maturing February 10, 2013	1,210,000
			<b>\$ 12,837,613</b>
<b>Radio and Television 2.1%</b>			
<b>Block Communications, Inc.</b>			
	265	Term Loan, 2.60%, Maturing December 22, 2011	\$ 230,876
<b>CMP KC, LLC</b>			
	479	Term Loan, 6.25%, Maturing May 5, 2013 <sup>(3)</sup>	137,572
<b>Intelsat Corp.</b>			
	726	Term Loan, 2.80%, Maturing January 3, 2014	694,379
	726	Term Loan, 2.80%, Maturing January 3, 2014	694,591
	726	Term Loan, 2.80%, Maturing January 3, 2014	694,379
<b>Ion Media Networks, Inc.</b>			
	113	DIP Loan, 10.17%, Maturing May 29, 2010 <sup>(5)</sup>	111,495
	850	Term Loan, 0.00%, Maturing January 15, 2012 <sup>(2)</sup>	229,500

		<b>NEP II, Inc.</b>	
	171	Term Loan, 2.54%, Maturing February 16, 2014	150,533
		<b>Nexstar Broadcasting, Inc.</b>	
	359	Term Loan, 2.24%, Maturing October 1, 2012	269,921
	379	Term Loan, 2.35%, Maturing October 1, 2012	285,401
		<b>SFX Entertainment</b>	
	336	Term Loan, 3.72%, Maturing June 21, 2013	314,491
		<b>Tyrol Acquisition 2 SAS</b>	
EUR	250	Term Loan, 2.54%, Maturing January 19, 2015	302,319
EUR	250	Term Loan, 3.40%, Maturing January 19, 2016	302,320
		<b>Univision Communications, Inc.</b>	
	2,525	Term Loan, 2.54%, Maturing September 29, 2014	2,044,725
		<b>Young Broadcasting, Inc.</b>	
	241	Term Loan, 0.00%, Maturing November 3, 2012 <sup>(2)</sup>	120,625
	486	Term Loan, 0.00%, Maturing November 3, 2012 <sup>(2)</sup>	243,125
			<b>\$ 6,826,252</b>

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>(000 s omitted)</b>		
<b>Retailers (Except Food and Drug) 0.8%</b>		
	<b>American Achievement Corp.</b>	
190	Term Loan, 6.26%, Maturing March 25, 2011	\$ 163,319
	<b>Josten s Corp.</b>	
375	Term Loan, 2.64%, Maturing October 4, 2011	364,732
	<b>Neiman Marcus Group, Inc.</b>	
206	Term Loan, 2.50%, Maturing April 5, 2013	169,506
	<b>Orbitz Worldwide, Inc.</b>	
309	Term Loan, 3.51%, Maturing July 25, 2014	225,152
	<b>Oriental Trading Co., Inc.</b>	
300	Term Loan - Second Lien, 6.29%, Maturing January 31, 2013	52,500
446	Term Loan, 9.75%, Maturing July 31, 2013	316,789
	<b>Rent-A-Center, Inc.</b>	
256	Term Loan, 2.04%, Maturing November 15, 2012	245,732
	<b>Rover Acquisition Corp.</b>	
414	Term Loan, 2.72%, Maturing October 26, 2013	398,629
	<b>Savers, Inc.</b>	
100	Term Loan, 3.06%, Maturing August 11, 2012	95,466
109	Term Loan, 3.06%, Maturing August 11, 2012	104,452
	<b>Yankee Candle Company, Inc. (The)</b>	
412	Term Loan, 2.29%, Maturing February 6, 2014	376,683
		<b>\$ 2,512,960</b>
<b>Steel 0.2%</b>		
	<b>Algoma Acquisition Corp.</b>	
701	Term Loan, 2.79%, Maturing June 20, 2013	\$ 582,206
	<b>Niagara Corp.</b>	
294	Term Loan, 7.25%, Maturing June 29, 2014	149,940
		<b>\$ 732,146</b>
<b>Surface Transport 0.1%</b>		
	<b>Swift Transportation Co., Inc.</b>	
500	Term Loan, 3.56%, Maturing May 10, 2014	\$ 388,379
		<b>\$ 388,379</b>
<b>Telecommunications 1.5%</b>		
	<b>Asurion Corp.</b>	
425	Term Loan, 3.58%, Maturing July 13, 2012	\$ 410,391
250	Term Loan - Second Lien, 6.79%, Maturing January 13, 2013	226,042
	<b>BCM Luxembourg, Ltd.</b>	
EUR 369	Term Loan, 2.42%, Maturing September 30, 2014	449,395
EUR 369	Term Loan, 2.67%, Maturing September 30, 2015	449,445

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EUR	500	Term Loan - Second Lien, 4.79%, Maturing March 31, 2016 <b>CommScope, Inc.</b>	507,169
	313	Term Loan, 3.10%, Maturing November 19, 2014 <b>Crown Castle Operating Co.</b>	306,100
	499	Term Loan, 1.79%, Maturing January 9, 2014 <b>Intelsat Subsidiary Holding Co.</b>	474,946
	292	Term Loan, 2.80%, Maturing July 3, 2013 <b>IPC Systems, Inc.</b>	277,892
GBP	256	Term Loan, 3.44%, Maturing May 31, 2014 <b>Macquarie UK Broadcast Ventures, Ltd.</b>	354,306
GBP	219	Term Loan, 2.59%, Maturing December 26, 2014 <b>Stratos Global Corp.</b>	305,694
	302	Term Loan, 3.10%, Maturing February 13, 2012 <b>Windstream Corp.</b>	293,182
	860	Term Loan, 1.98%, Maturing July 17, 2013	834,253
			<b>\$ 4,888,815</b>

**Table of Contents****Principal****Amount\*****(000 s omitted)****Utilities 1.6%****Borrower/Tranche Description****Value**

	<b>AEI Finance Holding, LLC</b>	
75	Term Loan, 5.99%, Maturing March 30, 2012	\$ 64,291
525	Term Loan, 3.60%, Maturing March 30, 2014	447,904
	<b>Astoria Generating Co.</b>	
375	Term Loan - Second Lien, 4.10%, Maturing August 23, 2013	339,687
	<b>Calpine Corp.</b>	
743	DIP Loan, 3.48%, Maturing March 29, 2014	683,996
	<b>Mirant North America, LLC</b>	
897	Term Loan, 2.04%, Maturing January 3, 2013	853,378
	<b>NRG Energy, Inc.</b>	
1,038	Term Loan, 2.01%, Maturing June 1, 2014	986,866
556	Term Loan, 2.10%, Maturing June 1, 2014	529,027
	<b>TXU Texas Competitive Electric Holdings Co., LLC</b>	
221	Term Loan, 3.80%, Maturing October 10, 2014	171,262
1,206	Term Loan, 3.80%, Maturing October 10, 2014	930,340
		<b>\$ 5,006,751</b>

**Total Senior Floating-Rate Interests**  
**(identified cost \$202,573,749)**

**\$ 183,972,024****Mortgage-Backed Securities 60.0%****Collateralized Mortgage Obligations 8.7%****Principal****Amount****(000 s****omitted)****Security****Value**

	<b>Federal Home Loan Mortgage Corp.:</b>	
\$ 6,359	Series 2113, Class QG, 6.00%, 1/15/29	\$ 6,770,221
3,200	Series 2167, Class BZ, 7.00%, 6/15/29	3,421,125
4,159	Series 2182, Class ZB, 8.00%, 9/15/29	4,585,985
	<b>Federal National Mortgage Association:</b>	
\$ 229	Series 1989-89, Class H, 9.00%, 11/25/19	\$ 260,079
505	Series 1991-122, Class N, 7.50%, 9/25/21	555,474
4,638	Series 1993-84, Class M, 7.50%, 6/25/23	5,167,756
1,729	Series 1994-42, Class K, 6.50%, 4/25/24	1,870,280
1,353	Series 1997-28, Class ZA, 7.50%, 4/20/27	1,486,999
1,230	Series 1997-38, Class N, 8.00%, 5/20/27	1,391,338
2,074	Series G-33, Class PT, 7.00%, 10/25/21	2,251,421

**Total Collateralized Mortgage Obligations**  
 (identified cost \$25,944,314) **\$ 27,760,678**

**Commercial Mortgage-Backed Securities 2.2%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 595	CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36	\$ 575,019
700	GECMC, Series 2004-C1, Class A3, 4.596%, 11/10/38	660,483
1,250	GECMC, Series 2004-C3, Class A4, 5.189%, 7/10/39 <sup>(16)</sup>	1,251,098
1,250	GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38	1,161,010
1,270	L-UCMT, Series 2004-C6, Class A6, 5.02%, 8/15/29	1,149,148
1,000	MSC, Series 2003-IQ6, Class A4, 4.97%, 12/15/41	972,708
1,225	WBCMT, Series 2004-C12, Class A4, 5.249%, 7/15/41 <sup>(16)</sup>	1,156,807

**Total Commercial Mortgage-Backed Securities**  
 (identified cost \$6,690,989) **\$ 6,926,273**

**Table of Contents****Mortgage Pass-Throughs 49.1%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Federal Home Loan Mortgage Corp.:</b>	
\$ 7,379	2.956%, with maturity at 2035 <sup>(6)</sup>	\$ 7,517,021
11,561	5.00%, with maturity at 2019	12,176,362
11,342	6.00%, with various maturities to 2029	12,012,374
2,459	6.15%, with maturity at 2027	2,613,232
5,792	6.50%, with maturity at 2019 <sup>(7)</sup>	6,202,166
8,893	7.00%, with various maturities to 2035	9,566,346
6,005	7.50%, with various maturities to 2035	6,709,834
7,361	8.00%, with various maturities to 2032 <sup>(7)</sup>	8,266,319
6,148	8.50%, with various maturities to 2031	7,086,020
569	9.00%, with maturity at 2031	669,631
532	9.50%, with various maturities to 2022	612,583
1,187	11.50%, with maturity at 2019	1,308,260
	<b>Federal National Mortgage Association:</b>	
\$ 8,384	5.00%, with maturity at 2013	\$ 8,687,000
2,897	5.50%, with maturity at 2029	3,001,057
3,498	6.321%, with maturity at 2032 <sup>(6)</sup>	3,616,332
7,221	6.50%, with maturity at 2018	7,673,951
12,314	7.00%, with various maturities to 2033	13,417,541
14,183	7.50%, with various maturities to 2031	15,842,398
4,148	8.00%, with various maturities to 2029	4,684,130
850	8.50%, with various maturities to 2027	969,629
1,913	9.00%, with various maturities to 2029	2,214,954
132	9.50%, with maturity at 2014	138,693
1,706	10.00%, with various maturities to 2031	1,954,511
	<b>Government National Mortgage Association:</b>	
\$ 6,453	7.50%, with maturity at 2025	\$ 7,211,059
6,398	8.00%, with various maturities to 2027	7,291,682
3,363	9.00%, with various maturities to 2026	3,962,237
574	9.50%, with maturity at 2025	659,502
702	11.00%, with maturity at 2018	787,253

**Total Mortgage Pass-Throughs**  
(identified cost \$150,566,120) **\$ 156,852,077**

**Total Mortgage-Backed Securities**  
(identified cost \$183,201,423) **\$ 191,539,028**

**Asset-Backed Securities 0.0%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 500	Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.863%, 7/17/19 <sup>(6)(8)</sup>	\$ 30,000

**Total Asset-Backed Securities (identified cost \$500,000)** **\$ 30,000**

**Corporate Bonds & Notes 0.2%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
EUR 500	<b>Building and Development 0.1%</b> <b>Grohe Holding, Variable Rate</b> 3.871%, 1/15/14	\$ 505,981
		<b>\$ 505,981</b>



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<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
Telecommunications	<b>0.1%</b> <b>Qwest Corp., Sr. Notes, Variable Rate</b>	
\$ 200	3.879%, 6/15/13	\$ 189,000
		<b>\$ 189,000</b>
<b>Total Corporate Bonds &amp; Notes</b> <b>(identified cost \$846,625)</b>		<b>\$ 694,981</b>

**Foreign Corporate Bonds & Notes 1.2%**

<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 2,337	<b>JP Morgan Chilean Inflation Linked Note</b> 3.80%, 11/17/15 <sup>(9)</sup>	\$ 2,465,816
2,000	<b>Kazkommerts International</b> 7.875%, 4/7/14	1,330,000
<b>Total Foreign Corporate Bonds &amp; Notes</b> <b>(identified cost \$3,647,650)</b>		<b>\$ 3,795,816</b>

**Foreign Government Securities 8.3%**

<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
GHS 320	<b>Ghana Government Bond</b> 13.50%, 3/30/10	\$ 204,368
GHS 1,300	13.67%, 6/11/12 <sup>(3)</sup>	736,087
GHS 730	13.69%, 3/15/10	467,965
\$ 562	<b>Ivory Coast</b> 4.00%, 3/31/28 <sup>(2)</sup>	206,559
BRL 2,972	<b>Nota Do Tesouro Nacional</b> 6.00%, 5/15/15 <sup>(10)</sup>	1,549,332
PLN 6,687	<b>Poland Government Bond</b> 3.00%, 8/24/16 <sup>(17)</sup>	2,164,180
	<b>Republic of Georgia</b>	

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\$	1,501	7.50%, 4/15/13 <b>Republic of Indonesia</b>	1,292,061
\$	600	6.875%, 1/17/18	610,500
\$	1,960	11.625%, 3/4/19 <sup>(8)</sup> <b>Republic of Iraq</b>	2,646,000
\$	1,040	5.80%, 1/15/28 <b>Republic of Macedonia</b>	715,000
EUR	1,716	4.625%, 12/8/15 <b>Republic of South Korea</b>	2,000,920
\$	970	7.125%, 4/16/19 <b>Republic of Turkey</b>	1,090,944
TRY	5,565	10.00%, 2/15/12 <sup>(11)</sup>	4,006,397
TRY	8,962	12.00%, 8/14/13 <sup>(12)</sup> <b>Republic of Uruguay</b>	7,048,822
UYU	46,811	5.00%, 9/14/18 <sup>(13)</sup>	1,843,420
<b>Total Foreign Government Securities (identified cost \$22,858,470)</b>			<b>\$ 26,582,555</b>

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**Common Stocks 0.0%**

Shares	Security	Value
<b>Building Products 0.0%</b>		
234	Euramax International, Inc. <sup>(3)</sup>	\$ 0
154	United Subcontractors, Inc. <sup>(3)</sup>	19,681
		<b>\$ 19,681</b>
<b>Hotels, Restaurants &amp; Leisure 0.0%</b>		
6,477	Buffets, Inc.	\$ 8,906
		<b>\$ 8,906</b>
<b>Total Common Stocks</b>		
<b>(identified cost \$27,778)</b>		<b>\$ 28,587</b>

**Currency Options Purchased 0.0%**

Description	Principal Amount of Contracts (000 s omitted)	Strike Price	Expiration Date	Value
Japanese Yen Put Option	JPY 741,000	106.91	4/8/10	\$ 34,848
<b>Total Currency Options Purchased</b>				
<b>(identified cost \$128,433)</b>				<b>\$ 34,848</b>

**Short-Term Investments 7.9%**

**Foreign Government Securities 4.7%**

Principal Amount (000 s omitted)	Security	Value
EGP 3,350	<b>Egypt Treasury Bill</b> 0.00%, 10/27/09	\$ 589,888
ISK 89,914	<b>Iceland Treasury Bill</b> 0.00%, 10/15/09	597,924
ISK 277,352	0.00%, 11/16/09	1,824,630
ISK 131,164	<b>Iceland Treasury Note</b> 7.00%, 3/17/10	881,353

<b>Lebanon Treasury Bill</b>			
LBP	560,000	0.00%, 9/24/09	369,621
LBP	581,160	0.00%, 10/1/09	383,667
LBP	559,000	0.00%, 10/8/09	368,692
LBP	525,000	0.00%, 10/22/09	345,618
LBP	586,500	0.00%, 12/17/09	379,982
LBP	852,790	0.00%, 12/24/09	551,660
LBP	879,100	0.00%, 12/31/09	567,790
LBP	848,000	0.00%, 1/7/10	546,846
LBP	570,000	0.00%, 1/21/10	366,401
<b>Lebanon Treasury Note</b>			
LBP	585,000	9.32%, 10/8/09	391,098
LBP	586,100	9.32%, 10/22/09	392,139
<b>Sri Lanka Treasury Bill</b>			
LKR	192,980	0.00%, 10/30/09	1,636,789
LKR	349,400	0.00%, 1/8/10	2,895,594
LKR	218,000	0.00%, 1/15/10	1,809,540
<b>Total Foreign Government Securities (identified cost \$14,769,194)</b>			<b>\$ 14,899,232</b>

**Table of Contents****Other Securities 3.2%**

<b>Description</b>	<b>Interest (000 s omitted)</b>	<b>Value</b>		
Cash Management Portfolio, 0.00% <sup>(14)</sup>	\$ 10,257	\$ 10,256,589		
<b>Total Other Securities (identified cost \$10,256,589)</b>		<b>\$ 10,256,589</b>		
<b>Total Short-Term Investments (identified cost \$25,025,783)</b>		<b>\$ 25,155,821</b>		
<b>Total Investments 135.3% (identified cost \$438,809,911)</b>		<b>\$ 431,833,660</b>		
<b>Less Unfunded Loan Commitments 0.0%</b>		<b>\$ (37,633)</b>		
<b>Net Investments 135.3% (identified cost \$438,772,278)</b>		<b>\$ 431,796,027</b>		
<b>Currency Options Written (0.0)%</b>				
	<b>Principal Amount of Contracts (000 s omitted)</b>	<b>Strike Price</b>	<b>Expiration Date</b>	<b>Value</b>
Japanese Yen Call Option	JPY (1,057,000)	76.30	4/8/10	\$ (114,050)
<b>Total Currency Options Written (premiums received \$135,484)</b>				<b>\$ (114,050)</b>
<b>Other Assets and Liabilities (35.3)%</b>				<b>\$ (112,626,378)</b>
<b>Net Assets 100.0%</b>				<b>\$ 319,055,599</b>

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The percentage shown for each investment category in the Portfolio of Investments is based on net assets.

CSFB	- Credit Suisse First Boston
DIP	- Debtor in Possession
GECCM	- General Electric Commercial Mortgage Corporation
GSMS	- GS Mortgage Securities Corporation II
L-UCMT	- LB-UBS Commercial Mortgage Trust
MSC	- Morgan Stanley Capital I
WBCMT	- Wachovia Bank Commercial Mortgage Trust
BRL	- Brazilian Real
EGP	- Egyptian Pound
EUR	- Euro
GBP	- British Pound Sterling
GHS	- Ghanaian Cedi
ISK	- Icelandic Krona
JPY	- Japanese Yen
LBP	- Lebanese Pound
LKR	- Sri Lanka Rupee
PLN	- Polish Zloty
TRY	- New Turkish Lira
UYU	- Uruguayan Peso

\* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base rates are primarily the London Interbank Offered Rate ( LIBOR ) and

secondarily, the prime rate offered by one or more major United States banks (the Prime Rate ) and the certificate of deposit ( CD ) rate or other base lending rates used by commercial lenders.

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- (2) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (4) Represents a payment-in-kind security which may pay all or a portion of interest in additional par.
- (5) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (6) Adjustable rate security. Rate shown is the rate at July 31, 2009.
- (7) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (8) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2009, the aggregate value of these securities is \$2,676,000 or 0.8% of the Fund's net assets.
- (9) Bond pays a 3.80% coupon on the face at the end of the payment period. Principal is adjusted based on changes in the Chilean UF (Unidad de Fomento) Rate. The original face is \$2,000,000 and the current face is \$2,337,225.
- (10) Bond pays a 6.00% coupon on the face at the end of the payment period. Principal is adjusted based on the ICPA (Amplified Consumer Price Index) as determined by the Brazilian Institute of Geography and Statistics. The original face is BRL 1,615,000 and the current face is BRL 2,972,131.
- (11) Bond pays a 10.00% coupon on the face at the end of the payment period. Principal is adjusted based on the Turkey Inflation Indexed CPI. The original face is TRY 4,586,000 and the current face is TRY 5,564,882.
- (12) Bond pays a 12.00% coupon on the face at the end of the payment period. Principal is adjusted based on the Turkey Inflation Indexed CPI. The original face is TRY 8,502,000 and the current face is TRY 8,961,508.
- (13) Bond pays a 5.00% coupon on the face at the end of the payment period. Principal is adjusted based on the Uruguayan inflation rate. The original face is UYU 38,030,000 and the current face is UYU 46,810,778.
- (14) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2009. Net income allocated from the investment in Cash Management Portfolio for the fiscal year to date ended July 31, 2009 was \$31,438.
- (15) This Senior Loan will settle after July 31, 2009, at which time the interest rate will be determined.



- (16) Weighted average fixed-rate coupon that changes/updates monthly.
- (17) Bond pays a 3.00% coupon on the face at the end of the payment period. Principal is adjusted based on the Polish Consumer Price Index. The original face is PLN 5,827,000 and the current face is PLN 6,686,890.

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A summary of financial instruments outstanding at July 31, 2009 is as follows:

**Forward Foreign Currency Exchange Contracts**

**Sales**

<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
8/28/09	British Pound Sterling 1,456,409	United States Dollar 2,381,768	\$ (50,956)
8/7/09	Euro 2,915,745	United States Dollar 4,146,189	(9,648)
8/17/09	Euro 1,422,985	United States Dollar 1,987,042	(41,197)
8/27/09	Euro 1,400,000	United States Dollar 1,990,695	(4,828)